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UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 19b-4(e)


Part I

Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: NASDAQ OMX BX, Inc. (traded pursuant to unlisted trading privileges)

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Corporation

3. Class of New Derivative Securities Product: Index Linked Note

4. Name of Underlying Instrument: GBP/USD Exchange Rate Index

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Narrow-based

6. Ticker Symbol(s) of New Derivative Securities Product: GBB

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: Interbank Mkt

8. Settlement Methodology of New Derivative Securities Product: Regular way trades settle on T+3 (cash settled)

9. Position Limits of New Derivative Securities Product (if applicable): N/A

Part II

Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form: John A. Zecca

Title: Chief Regulatory Officer

Telephone Number: +1 301 978-8498

Manual Signature of Official Responsible for Form:

Date: January 20, 2009

OMB APPROVAL

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Rule 19b-4(e)

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